



Currency Derivatives Daily MTM Report

Daily summary for: 06/04/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future			6.74720	6.79560			47,878,131.20	7,096	410,043
\$ / R	On	19/09/2011	Foreign Exchange Future			6.84730	6.89550			35,715,516.80	5,216	114,297
\$ / R	On	19/12/2011	Foreign Exchange Future			6.94290	6.99250			243,001.50	35	8,579
\$ / R	On	19/03/2012	Foreign Exchange Future			7.04530	7.09670			0.00	0	638
Total \$ / R Future										83,836,649.50	12,347	533,557
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Call		22.00000	18,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.45	Put		676.00000	721,000	16.35	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Call		19.00000	16,000	16.56	0.00	0	800
\$ / R	On	13/06/2011	Foreign Exchange Option	7.50	Put		723.00000	769,000	16.56	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Call		26.00000	21,000	16.14	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	7.40	Put		630.00000	674,000	16.14	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		213.00000	183,000	13.63	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		117.00000	136,000	13.63	0.00	0	300
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Put		451.00000	493,000	15.32	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.20	Call		47.00000	40,000	15.32	4,000.00	100	1,690
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Put		329.00000	366,000	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	7.05	Call		75.00000	63,000	14.70	0.00	0	6,000
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Put		1,208.00000	1,257,000	18.62	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	8.00	Call		4.00000	4,000	18.62	0.00	0	500
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Put		1,012.00000	1,059,000	17.79	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.80	Call		8.00000	6,000	17.79	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Put		495.00000	537,000	15.53	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.25	Call		41.00000	34,000	15.53	0.00	0	1,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Call		35.00000	29,000	15.73	0.00	0	250
\$ / R	On	13/06/2011	Foreign Exchange Option	7.30	Put		539.00000	582,000	15.73	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Put		369.00000	407,000	14.91	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.10	Call		65.00000	54,000	14.91	0.00	0	650
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Put		291.00000	327,000	14.50	0.00	0	3,000
\$ / R	On	13/06/2011	Foreign Exchange Option	7.00	Call		87.00000	74,000	14.50	0.00	0	19,330
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Put		584.00000	628,000	15.94	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	7.35	Call		30.00000	25,000	15.94	0.00	0	5,500
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Put		255.00000	289,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.95	Call		101.00000	86,000	14.29	0.00	0	100
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		245.00000	212,000	13.80	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		99.00000	115,000	13.80	0.00	0	7,200
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Call		136.00000	116,000	13.88	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.85	Put		190.00000	219,000	13.88	0.00	0	2,400
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Put		221.00000	253,000	14.09	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.90	Call		117.00000	100,000	14.09	0.00	0	2,650
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Call		354.00000	315,000	14.29	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.50	Put		58.00000	68,000	14.29	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Put		0.00000	187,000	13.67	0.00	0	0
\$ / R	On	13/06/2011	Foreign Exchange Option	6.80	Call		0.00000	134,000	13.67	13,400.00	100	100
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		58.00000	54,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,213.00000	1,257,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		55.00000	52,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,260.00000	1,305,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		62.00000	58,000	19.61	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,167.00000	1,211,000	19.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		983.00000	1,025,000	18.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		78.00000	72,000	18.73	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		131.00000	121,000	16.97	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		636.00000	674,000	16.97	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		319.00000	292,000	14.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		224.00000	245,000	14.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		268.00000	248,000	14.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		273.00000	301,000	14.78	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		677.00000	716,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		122.00000	113,000	17.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		805.00000	846,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		100.00000	93,000	17.85	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		376.00000	346,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		181.00000	199,000	14.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		234.00000	221,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		592.00000	628,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		222.00000	210,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		630.00000	667,000	16.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		247.00000	233,000	16.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		555.00000	590,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		447.00000	422,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		386.00000	413,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		424.00000	402,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		413.00000	443,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		471.00000	445,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		360.00000	386,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		464.00000	439,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		367.00000	394,000	15.20	0.00	0	1,000
Total \$ / R Option										17,400.00	200	110,570
Total \$ / R										83,854,049.50	12,547	644,127
\$ / R MAX	On	13/06/2011	Foreign Exchange Future			6.74720	6.79560			0.00	0	280
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.84730	6.89550			0.00	0	0
Total \$ / R MAXI Future										0.00	0	280
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Call		7,511.00000	6,340,000	14.70	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.05	Put		32,951.00000	36,620,000	14.70	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Call		6,451.00000	5,428,000	14.91	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.10	Put		36,891.00000	40,708,000	14.91	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Call		8,733.00000	7,397,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.00	Put		29,173.00000	32,677,000	14.50	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Call		2,983.00000	2,481,000	15.94	0.00	0	0
\$ / R MAX	On	13/06/2011	Foreign Exchange Option	7.35	Put		58,423.00000	62,761,000	15.94	0.00	0	60

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Call		19,978.00000	18,435,000	15.66	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.10	Put		40,428.00000	43,705,000	15.66	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Call		18,581.00000	17,146,000	15.88	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.15	Put		44,031.00000	47,416,000	15.88	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Call		21,491.00000	19,833,000	15.44	0.00	0	0
\$ / R MAXOn 19/09/2011 Foreign Exchange Option	7.05	Put		36,941.00000	40,103,000	15.44	0.00	0	0
Total \$ / R MAXI Option							0.00	0	60
Total \$ / R MAXI							0.00	0	340
£ / R On 13/06/2011 Foreign Exchange Future			11.00110	11.04580			22,002,200.00	2,000	26,963
£ / R On 19/09/2011 Foreign Exchange Future			11.14320	11.18610			0.00	0	29,955
£ / R On 19/12/2011 Foreign Exchange Future			11.27510	11.31840			0.00	0	456
Total £ / R Future							22,002,200.00	2,000	57,374
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Call		50.00000	42,000	14.64	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.85	Put		854.00000	891,000	14.64	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Call		45.00000	38,000	14.77	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.90	Put		899.00000	937,000	14.77	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Call		55.00000	47,000	14.51	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.80	Put		809.00000	846,000	14.51	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Call		418.00000	383,000	12.64	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	10.75	Put		122.00000	132,000	12.64	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Put		515.00000	546,000	13.60	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.45	Call		111.00000	97,000	13.60	0.00	0	10
£ / R On 13/06/2011 Foreign Exchange Option	11.55	Call		91.00000	79,000	13.86	0.00	0	0
£ / R On 13/06/2011 Foreign Exchange Option	11.55	Put		595.00000	628,000	13.86	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Call		41.00000	35,000	14.90	0.00	0	0
£ / R	On	13/06/2011	Foreign Exchange Option	11.95	Put		945.00000	984,000	14.90	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		308.00000	291,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		622.00000	648,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		293.00000	276,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		657.00000	683,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		324.00000	306,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		588.00000	613,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		265.00000	249,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		729.00000	756,000	14.98	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		170.00000	159,000	15.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,084.00000	1,116,000	15.92	0.00	0	200
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		433.00000	405,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		765.00000	780,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		417.00000	390,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		799.00000	815,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		449.00000	421,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		731.00000	746,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		289.00000	268,000	15.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,171.00000	1,193,000	15.90	0.00	0	250
Total £ / R Option										0.00	0	770
Total £ / R										22,002,200.00	2,000	58,144
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07900	0.08040			0.00	0	647
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08030	0.08170			0.00	0	16,271

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	16,918
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Call		94.00000	67,000	18.88	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.09	Put		554.00000	667,000	18.88	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Call		13.00000	7,000	21.51	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.10	Put		1,473.00000	1,607,000	21.51	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Call		584.00000	467,000	15.78	0.00	0	0
¥ / R	On	13/06/2011	Foreign Exchange Option	0.08	Put		44.00000	67,000	15.78	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		455.00000	384,000	17.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		285.00000	354,000	17.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		166.00000	137,000	20.60	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		996.00000	1,107,000	20.60	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,188.00000	1,058,000	14.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		18.00000	28,000	14.65	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	16,918
€ / R	On	13/06/2011	Foreign Exchange Future			9.66300	9.63550			77,304.00	8	15,747
€ / R	On	19/09/2011	Foreign Exchange Future			9.78060	9.75200			0.00	0	50,917
€ / R	On	19/12/2011	Foreign Exchange Future			9.88760	9.86000			0.00	0	300
Total € / R Future										77,304.00	8	66,964
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Call		138.00000	148,000	12.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.80	Put		303.00000	285,000	12.51	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Call		123.00000	132,000	12.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.85	Put		338.00000	319,000	12.67	0.00	0	0
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Call		155.00000	166,000	12.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/06/2011	Foreign Exchange Option	9.75	Put		270.00000	253,000	12.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		397.00000	416,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		295.00000	285,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		370.00000	389,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		318.00000	308,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		424.00000	443,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		272.00000	262,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		475.00000	493,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		415.00000	405,000	13.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		451.00000	468,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		441.00000	430,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		500.00000	518,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		390.00000	380,000	13.57	0.00	0	0
Total € / R Option										0.00	0	0
Total € / R										77,304.00	8	66,964
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.98740	6.96820			398,281.80	57	13,218
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.00490	6.98450			0.00	0	8,570
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.02290	7.00330			0.00	0	0
Total AU\$ / R Future										398,281.80	57	21,788
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Call		345.00000	363,000	11.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.65	Put		27.00000	26,000	11.12	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Call		303.00000	321,000	10.95	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.70	Put		35.00000	34,000	10.95	0.00	0	0
AU\$ / R	On	13/06/2011	Foreign Exchange Option	6.60	Call		389.00000	407,000	11.28	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 13/06/2011 Foreign Exchange Option	6.60	Put		21.00000	20,000	11.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		416.00000	431,000	11.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		82.00000	76,000	11.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		379.00000	394,000	11.20		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		95.00000	89,000	11.20		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		454.00000	470,000	11.36		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		70.00000	65,000	11.36		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		467.00000	481,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		114.00000	108,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		433.00000	446,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		130.00000	123,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		502.00000	517,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		99.00000	94,000	11.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								398,281.80	57	21,788
CAD/ R On 13/06/2011 Foreign Exchange Future			7.03430	7.03220				0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Future			7.12000	7.11690				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Call		214.00000	215,000	11.43		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.90	Put		82.00000	81,000	11.43		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Call		181.00000	181,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.95	Put		99.00000	97,000	11.20		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Call		250.00000	250,000	11.65		0.00	0	0
CAD/ R On 13/06/2011 Foreign Exchange Option	6.85	Put		68.00000	66,000	11.65		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		159.00000	163,000	11.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		292.00000	293,000	11.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		143.00000	146,000	11.61	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		326.00000	326,000	11.61	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		177.00000	181,000	11.33	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		260.00000	261,000	11.33	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Future			7.36390	7.36060			0.00	0	900
CHF / R On 19/09/2011 Foreign Exchange Future			7.47720	7.47350			0.00	0	0
Total CHF / R Future							0.00	0	900
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Call		352.00000	351,000	15.30	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.10	Put		91.00000	87,000	15.30	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Call		316.00000	314,000	15.08	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.15	Put		105.00000	100,000	15.08	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Call		389.00000	389,000	15.52	0.00	0	0
CHF / R On 13/06/2011 Foreign Exchange Option	7.05	Put		78.00000	75,000	15.52	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		238.00000	237,000	15.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		415.00000	410,000	15.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		221.00000	220,000	15.65	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		448.00000	443,000	15.65	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		256.00000	255,000	15.42	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		383.00000	378,000	15.42	0.00	0	0
Total CHF / R Option							0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R										0.00	0	900
RAIN	On	13/06/2011	Foreign Exchange Future			13,601.67000	13,658.86000			0.00	0	0
Total RAIN Future										0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Call		1,589.00000	1,017,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.00	Put		0.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Call		1,589.00000	1,017,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13500.01	Put		1.00000	0,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Call		1,589.00000	1,017,000		0.00	0	0
RAIN	On	13/06/2011	Foreign Exchange Option	13499.99	Put		0.00000	0,000		0.00	0	0
Total RAIN Option										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Future			1.03320	1.04210			0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05210	1.06100			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Call		211.00000	175,000	13.92	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.05	Put		290.00000	343,000	13.92	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Call		86.00000	70,000	15.74	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.10	Put		665.00000	738,000	15.74	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Call		495.00000	427,000	12.74	0.00	0	0
YUAN/R	On	13/06/2011	Foreign Exchange Option	1.00	Put		74.00000	95,000	12.74	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		279.00000	251,000	15.57	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		669.00000	730,000	15.57	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		173.00000	156,000	16.89	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,063.00000	1,135,000	16.89	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		460.00000	415,000	14.32	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		350.00000	394,000	14.32	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							106,314,435.30	14,412	697,781
Total Options							17,400.00	200	111,400
Grand Total:							106,331,835.30	14,612	809,181